

REPLACEMENT SHEET

DUE DILIGENCE REPORT (MAY BE VIEWED ON SCREEN OR PRINTED)

- | | | |
|--------------------------|----------------------------|-------------------------|
| • BORROWER | • %VOTE REQUIRED TO WAIVE | • PRIN PMT DEFAULT DATE |
| • OBLIGOR | • LOAN INFO PER LOAN | • DATE OF LOAN BALANCES |
| • CURRENCY | • FIXED INTEREST RATE | • GLOBAL COMMITMENT |
| • PRIORITY & SECURITY | • CASH COMPONENT | • GLOBAL FUNDED PRIN |
| • REVOLVING OR TERM | • PIK COMPONENT | • % HELD BY SELLER |
| • ORIGINAL FACILITY DATE | • LIBOR MARGIN | • % OFFERED BY SELLER |
| • FORM OF SYNDICATION | • PRIME MARGIN | • COMMIT HELD BY SELLER |
| • SMALL LOAN AGREEMENT | • DEFAULT INTEREST MARGIN | • FUNDED HELD BY SELLER |
| • CURRENT AGREEMENT | • REVOLVING COMMIT FEE | • COMMIT OFFERED |
| • DATE LATEST AMENDMENT | • LETTER OF CREDIT RATE | • FUNDED PRIN OFFERED |
| • LATEST FORBEARANCE # | • INTEREST PAYMENT STATUS | • COMMENTS |
| • FORBEARANCE DATE | • INTEREST DEFAULT DATE | ----- |
| • FORBEARANCE EXPIRATION | • INTEREST RATE OPTION | • AMORTIZATION SCHEDULE |
| • ORIGINAL COMMITMENT | • CURRENT CONTRACTUAL | |
| • GUARANTORS | • INTEREST RATE | • SCHEDULE OF BANKS |
| • DEGREE OF SUPPORT | • CURRENT CASH INTEREST | |
| • COLLATERAL PACKAGE | • PAYMENT RATE | |
| • BANKRUPTCY STATUS | • AMENDED FINAL MATURITY | |
| • BANKRUPTCY FILING DATE | • PRINCIPAL PAYMENT STATUS | |
| • BANKRUPTCY COURT | | |
| • COVENANT COMPLIANCE | | |

FIG. 17C

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FINANCIAL INFORMATION AND ANALYSIS		
• BORROWER NAME	• G(L) ASSET DISPOSALS	• EBIT
• HEADINGS FOR TIME	• NON-OPERATING INC(EXP)	• DEPRECIATION & AMORT
• PERIODS OF FIN INFO	• NONRECURRING G(L)	• EBITDA (UNADJUSTED)
	• PRE-TAX INCOME	• EBITDA (ADJUSTED)
	• INCOME TAX (BENEFIT)	• CAPITAL EXPENDITURES
	• MINORITY INTEREST	• EBITDA - CAPEX
	• NET INCOME FROM	
INCOME STATEMENT	CONTINUING OPERATIONS	SENIOR INTEREST COVERAGE
• NET SALES	BEFORE EXTRAORDINARY	• EBIT/SENIOR INTEREST
• COST OF SALES (COGS)	DISCONTINUED OPNS.	• EBITDA/SENIOR INTEREST
• GROSS PROFIT (LOSS)	EXTRAORDINARY ITEM	• EBITDA-CAPX/SR INTEREST
• OTHER OPERATING INCOME	NI (LOSS) BEFORE PFD DIV	
• SG&A EXPENSE	PREFERRED DIVIDENDS	
• MANAGEMENT FEE	NI (LOSS)	TOTAL INTEREST COVERAGE
• RESTRUCTURING CHARGE	FOOTNOTES	• EBIT/TOTAL INTEREST
• ASSET IMPAIRMENT		• EBITDA/TOTAL INTEREST
• TOTAL OPERATING EXP		• EBITDA-CAPX/TOT INTEREST
• OPERATING INCOME		
• UNCONSOLIDATED SUBS		
• SR SECURED INTEREST	I/S MARGIN ANALYSIS	
• OTHER INTEREST EXPENSE	• GROSS MARGIN %	
• INTEREST INCOME	• OPERATING MARGIN %	
• CURRENCY GAIN(LOSS)	• PRE-TAX MARGIN %	

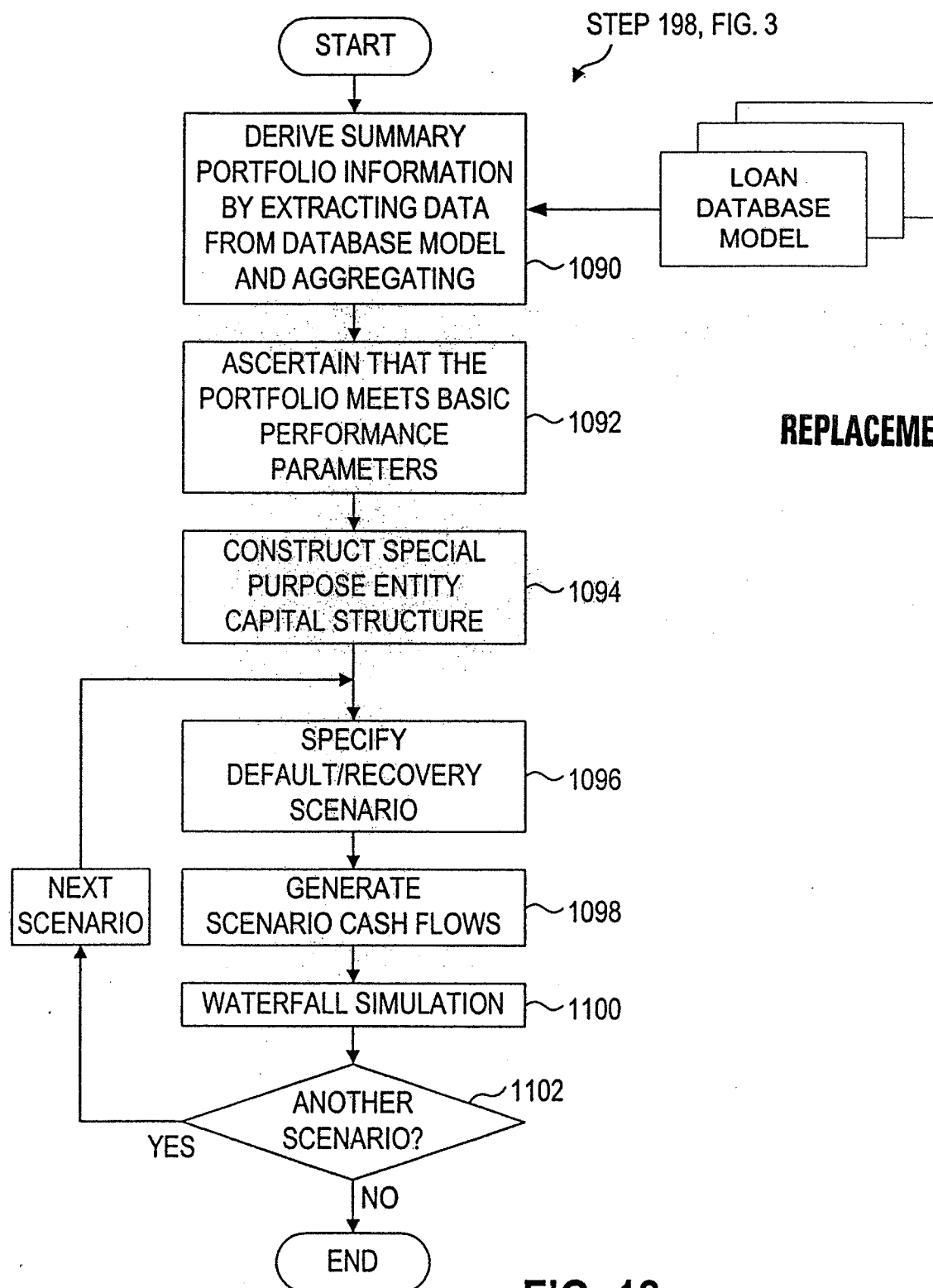
FIG. 17D

REPLACEMENT SHEET

DUE DILIGENCE REPORT (MAY BE VIEWED ON SCREEN OR PRINTED)

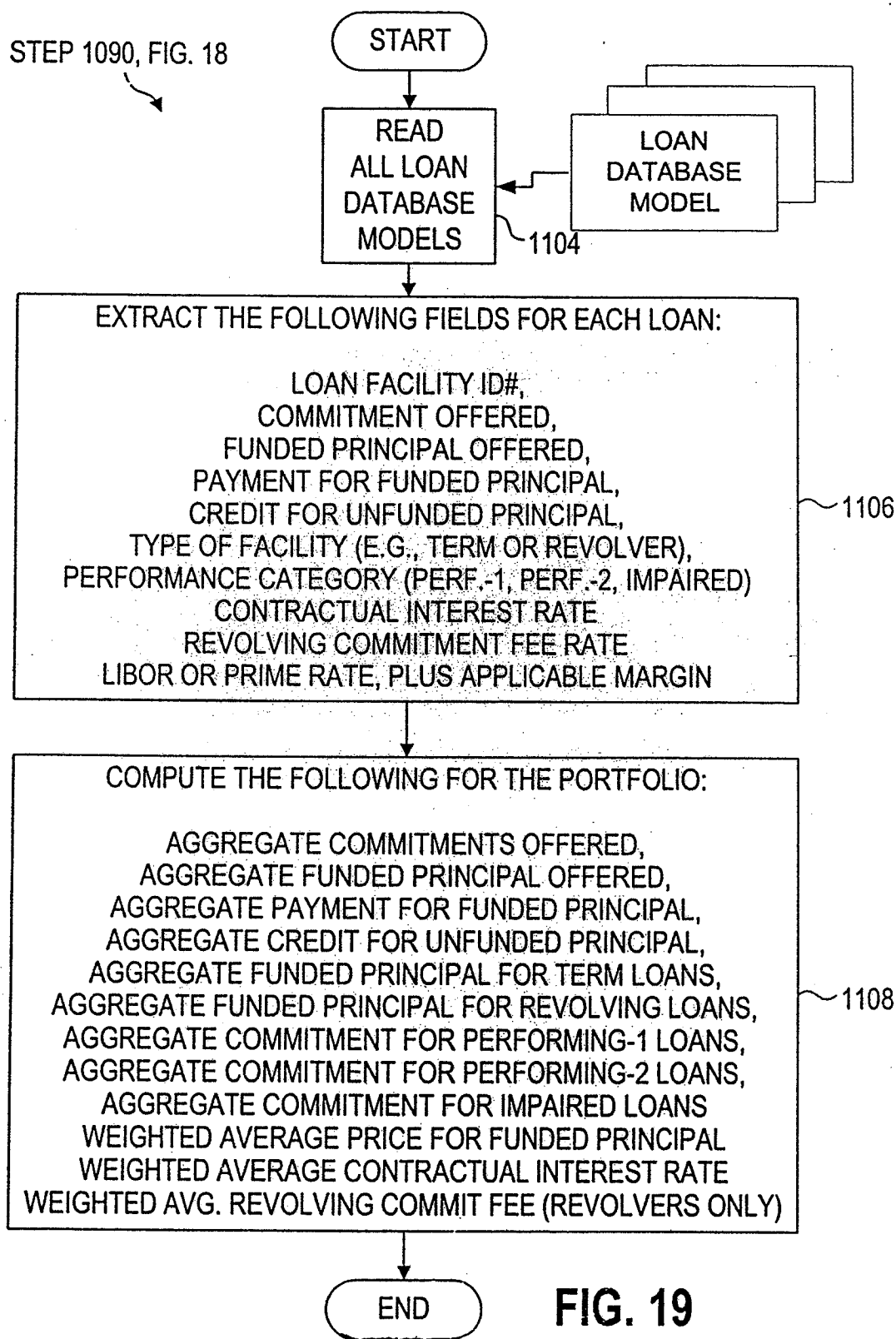
FINANCIAL INFORMATION AND ANALYSIS			
NET INTEREST COVERAGE	• SENIOR SECURED SHORT-TERM DEBT	• RETAINED EARNINGS	
• EBIT/NET INTEREST	• CURRENT MATURITIES OF SR SECURED LONG-TERM DEBT	• TOTAL LIABILITIES AND SHAREHOLDERS EQUITY	
• EBITDA/NET INTEREST	• OTHER SHORT-TERM DEBT AND CURRENT MATURITIES	• TOTAL SR SECURED DEBT	
• EBITDA-CAPX/NET INT	• ACCOUNTS PAYABLE	• TOTAL DEBT	
AUDITOR INFORMATION	• OTHER CURRENT LIABILITIES	• NET DEBT	
BALANCE SHEET	• TOTAL CURRENT LIABILITIES	CAPITALIZATION RATIOS	
• CASH & EQUIVALENTS	• SR SECURED LONG-TERM DEBT	• SENIOR DEBT/CAPITAL.	
• ACCOUNTS RECEIVABLE	• OTHER LONG-TERM DEBT	• TOTAL DEBT/CAPITAL.	
• INVENTORIES	• DEFERRED INCOME TAXES	• NET DEBT/CAPITAL	
• OTHER CURRENT ASSETS	• OTHER NON-CURRENT LIABILITIES	LEVERAGE RATIOS	
• TOTAL CURRENT ASSETS	• TOTAL LIABILITIES	• SR SEC DEBT/EBITDA	
• EQUITY METHOD INVESTMENTS	• PREFERRED EQUITY	• TOTAL DEBT/EBITDA	
• PROPERTY, PLANT, & EQUIPMENT, NET	• COMMON EQUITY	• NET DEBT/EBITDA	
• INTANGIBLES AND OTHER NON-CURRENT ASSETS		FOOTNOTES	
• TOTAL ASSETS			

FIG. 17E



REPLACEMENT SHEET

FIG. 18



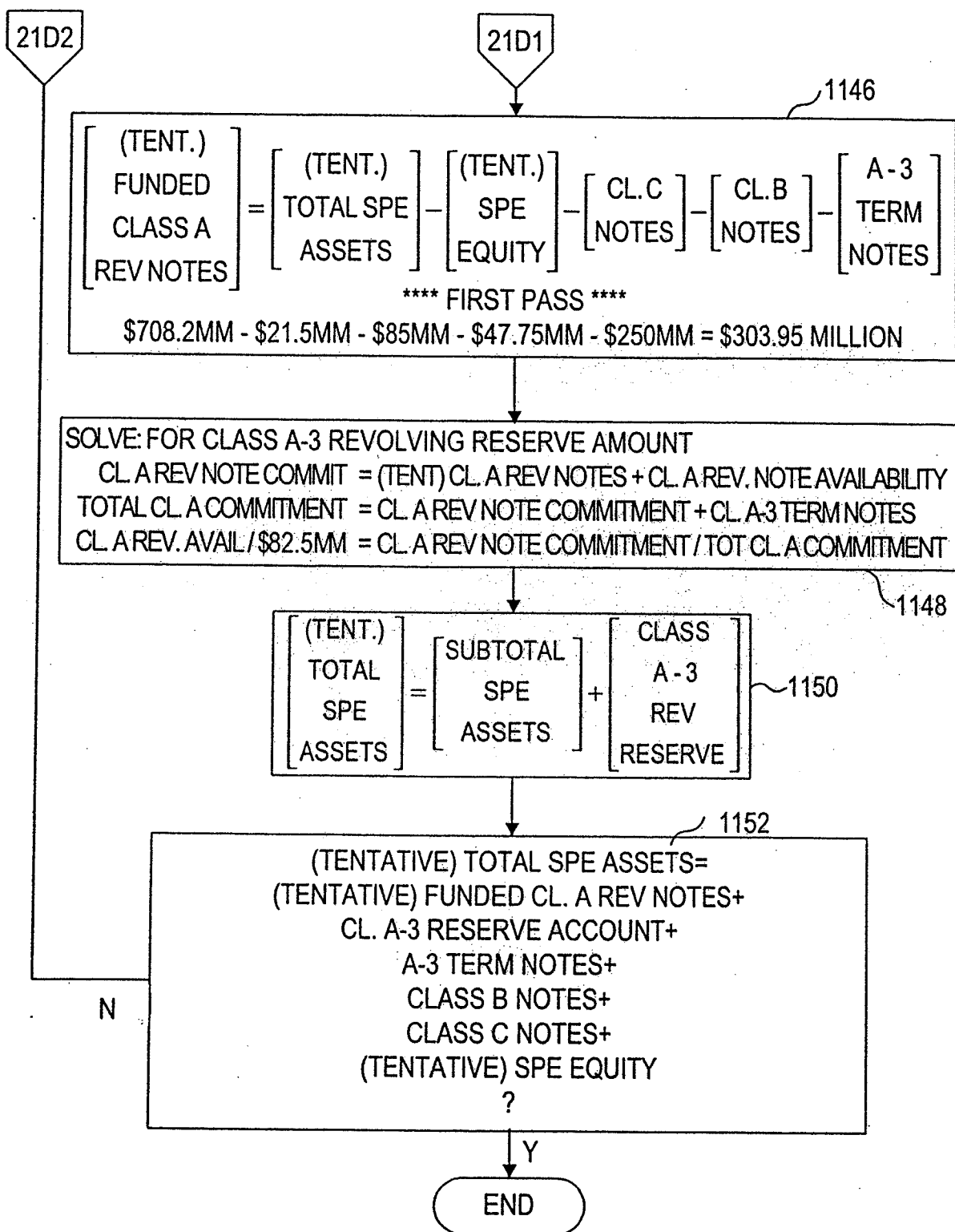


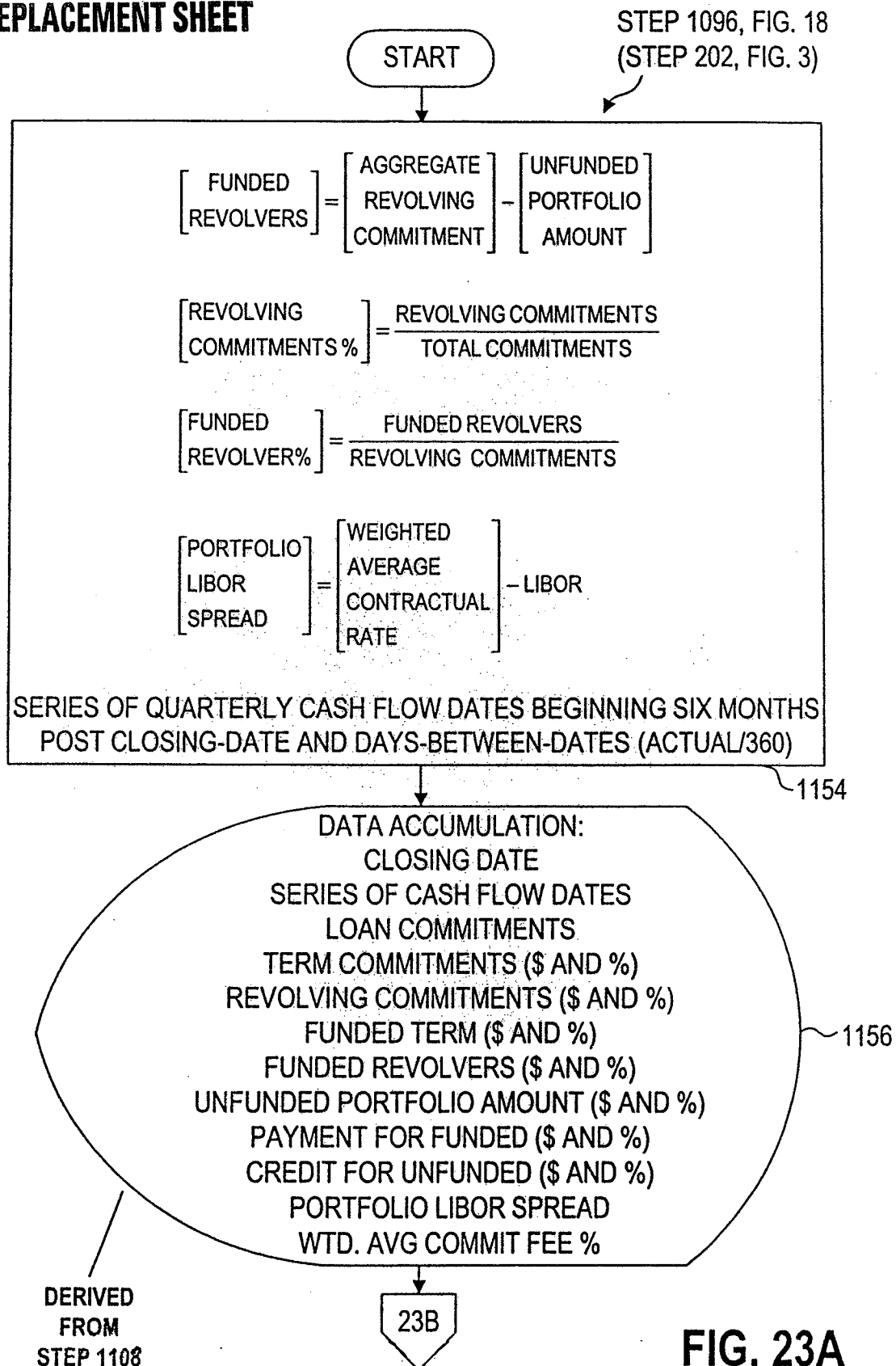
FIG. 21D

REPLACEMENT SHEET

	A	B	C	D	E	F	G	H	I
	USES OF FUNDS			SOURCE OF FUNDS		Funded Capital	Unfunded Capital	Committed Capital	%
1	Aggregate Loan Commitments	1,000,000							
2	Aggregate Funded Principal	850,000							
3									
4									
5	Payment for Funded Principal	467,500		Class A1/A2 Revolving Notes		335,907	50,043	385,950	60.69%
6	Additional purchase price	85,000		Class A-3 Term Notes		250,000		250,000	39.31%
7	Less: Unfunded discount	(67,500)		Class B Notes		585,907		635,950	100.00%
8		485,000		Total Class A and B Debt		47,750		47,750	
9	Senior Interest Reserve Account	101,000				633,657		683,700	
10	Subordinated Int Reserve Account	11,500		Class C Discount Notes					
11	Unfunded Rev Disc Acct (URDA)	67,500		Par:	101,673	85,000		85,000	
12	Overadvance Reserve Account	7,500							
13	Closing Expenses	32,150		Equity Account		22,000		22,000	
14	Professional Fee Account	1,600		TOTAL SOURCES		740,657		790,700	
15	Interest rate cap	1,700							
16	Expense Account	250							
17	SUBTOTAL	708,200							
18	Class A-3 Revolving Reserve	32,457			Class A-1/A-2 Revolv. Note Availability			50,043	60.66%
19	TOTAL USES	740,657			Class A-3 Revolving Reserve			32,457	39.34%
20					Total			82,500	100.00%
21	Aggregate Unfunded Principal	150,000							
22	Less: To be funded from URDA	67,500							
23	To be funded jointly by CL-A Revolving Note							Must Equal Zero --->	0.03%
24	Availability and CL A- Rev Reserve	82,500							

FIG. 22

REPLACEMENT SHEET



REPLACEMENT SHEET

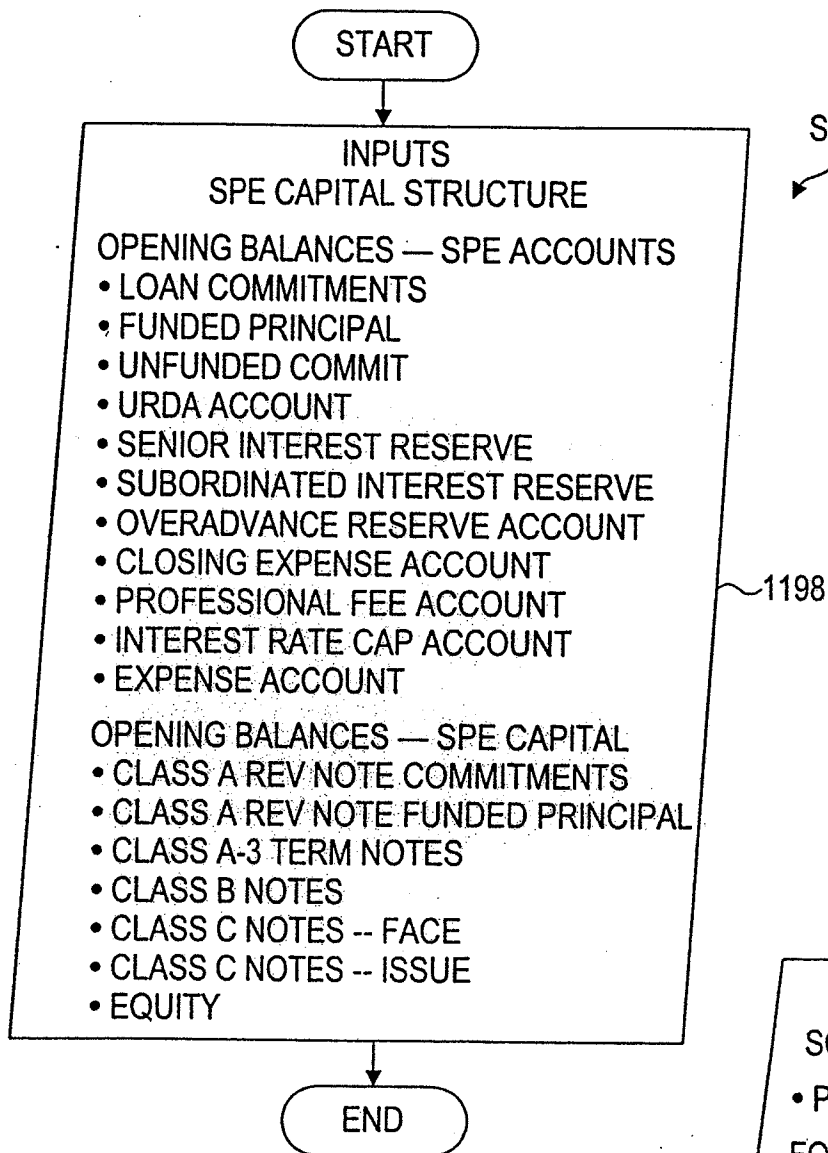


FIG. 26

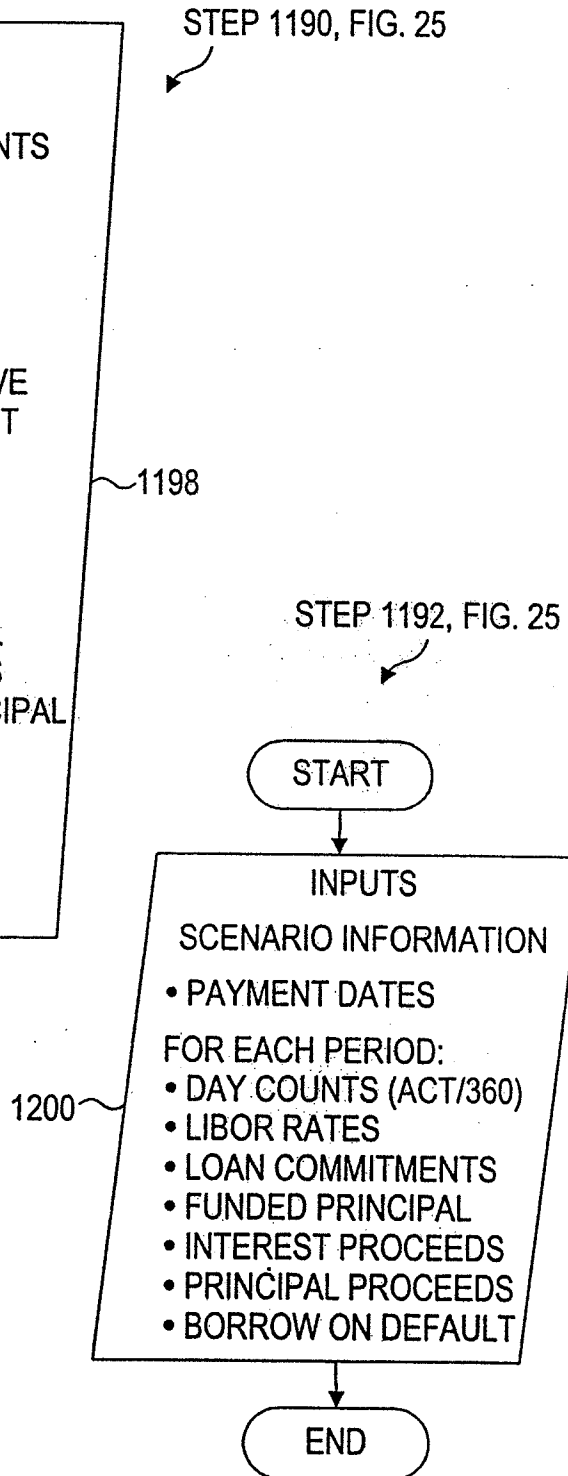


FIG. 27

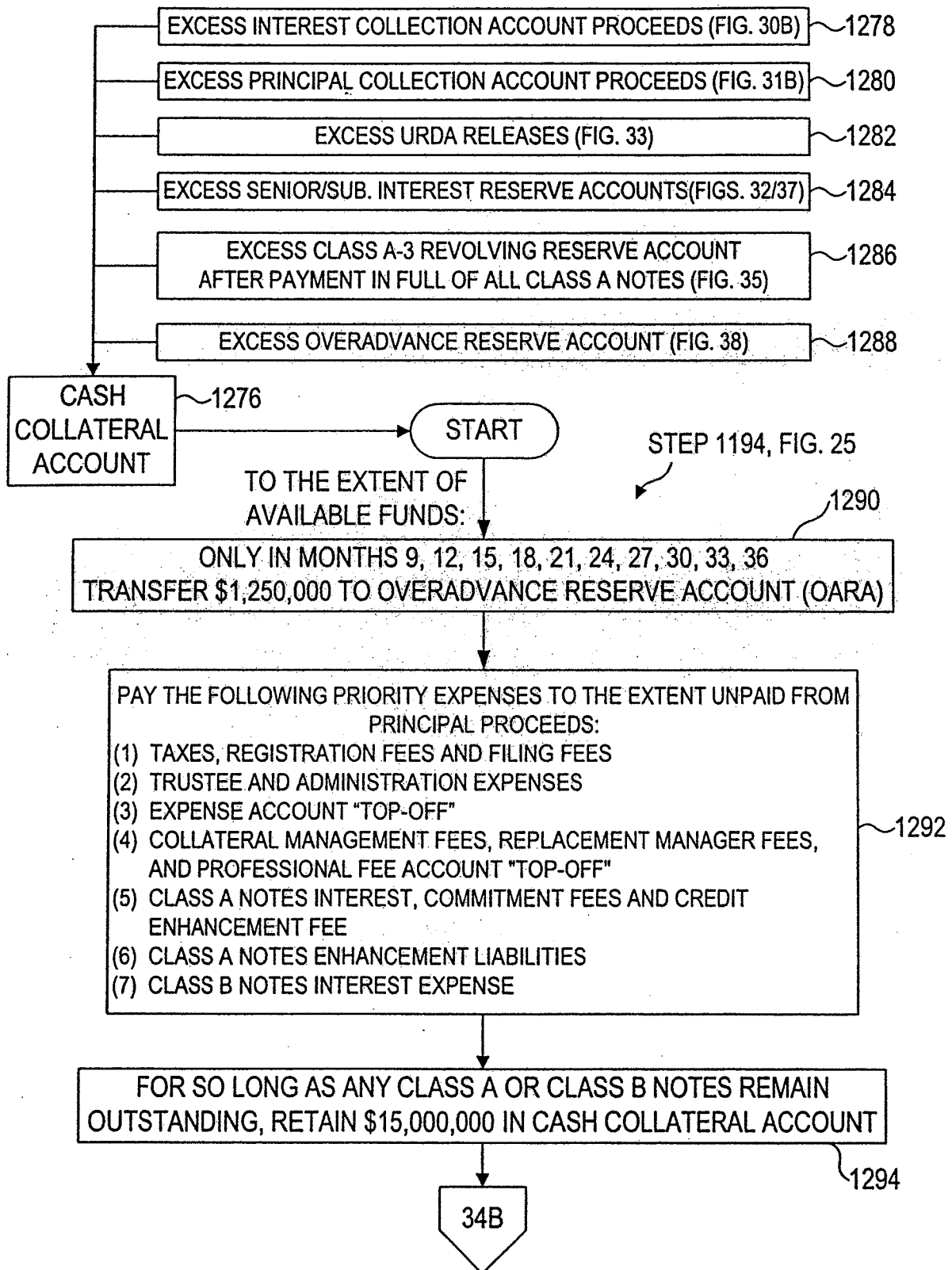


FIG. 34A

REPLACEMENT SHEET

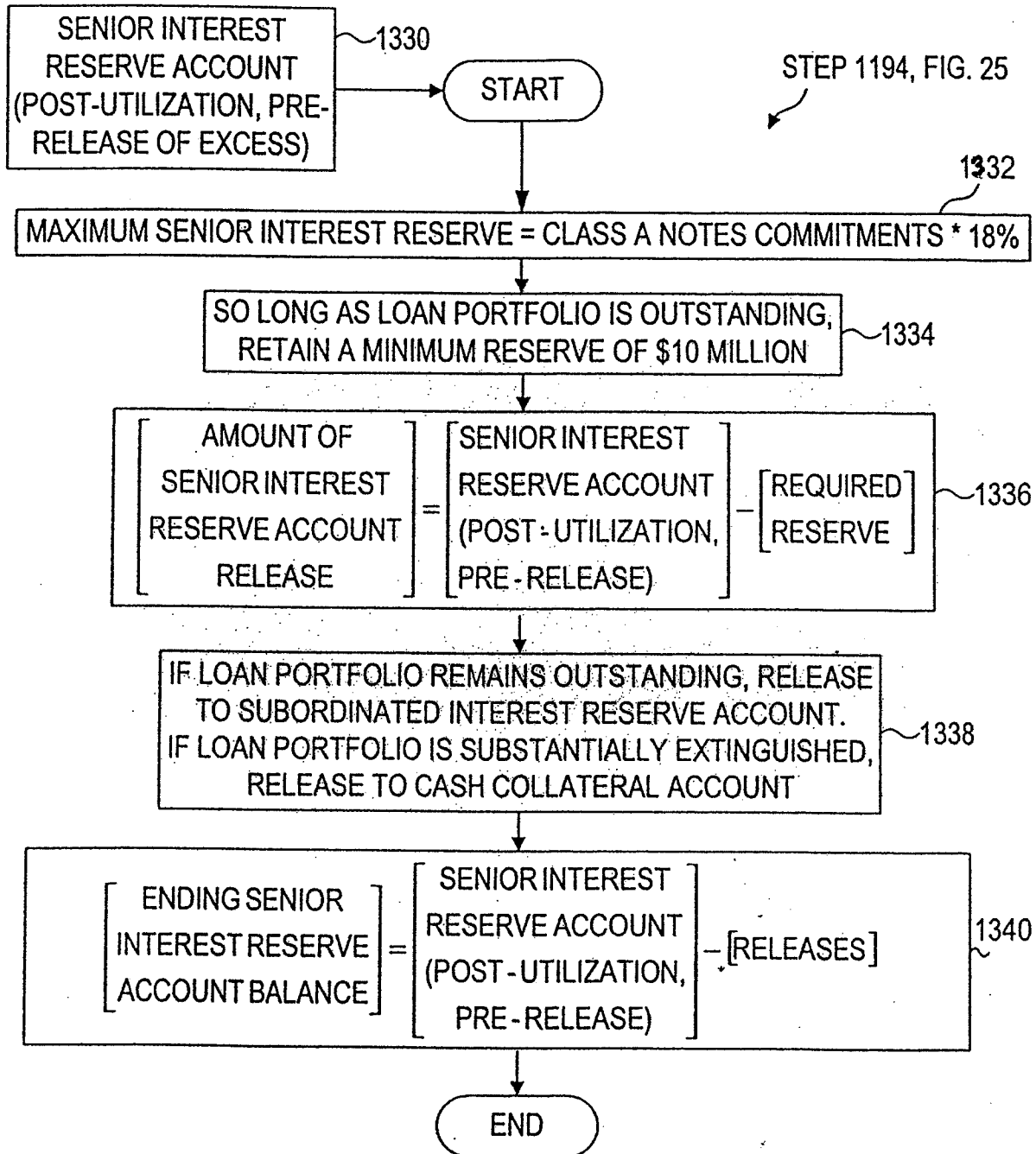


FIG. 36